Camilo Marchesini

European Central Bank
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Born: Bologna (Italy), August 25, 1995
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Research Interests

Macroeconometrics, Monetary Economics, International Finance, Computational Macroeconomics

Education

B.Sc. in Economics and Social Sciences, *Libera Università di Bozen-Bolzano*, Italy — Sep. 2014 - Jul. 2017
Thesis: *An Analysis of Regional and Provincial Wage Differentials in Italy. (with distinction)*
Advisor: Mirco Tonin

Visiting student, *Technische Universität Dresden*, Germany — Sep. 2015 - Feb. 2016

M.Sc. in Economics, *Uppsala University*, Sweden — Aug. 2017 - Aug. 2019
Thesis: *Optimal Monetary Policy, Macroprudential Instruments, and the Credit Cycle. (with distinction)*
Advisor: Daria Finocchiaro

Class rank, selected courses, M.Sc.[1]
Analytical Methods (Mathematics section): 2^{nd},97%; Macroeconomic Theory: 1^{st},95%; Econometric Theory: 1^{st},98%;
Financial Econometrics (M.Sc. in Statistics): 1^{st},80%

Awards and Grants

Mobility scholarship (combined), 1750€ — Mar. 2015
Libera Università di Bozen-Bolzano & Erasmus Programme

Dean's List Award: Best Students of the Academic Year 2016/2017 — Oct. 2017
Credit-weighted average grade: 29.02/30 (Economics: 29.95); Thesis: full marks (unanimity vote)
Libera Università di Bozen-Bolzano - Department of Economics and Management

Employment

Center for Excellence in Finance and Economic Research (CEFER), Bank of Lithuania
Research assistant to Povilas Lastauskas — Aug. 2018 - Nov. 2018
Researcher — Aug. 2019

Strategic Issues Section, Monetary Policy Strategy Division, DG Monetary Policy European Central Bank
Trainee — Sep. 2019 - Aug. 2020
Monetary Policy Analyst — Sep. 2020 -

Work in Progress

A Model of Fire Sales, Risky Securitization, and Collateral Runs, joint with Benjamin Hemingway.

The Real and Nominal Faces of the EU28 Convergence Coin, joint with Povilas Lastauskas.

Financial Constraints and the Information Content of Inflation in a Monetary Union.

[1] Source: Registrar's office. The registrar's office does not provide information on the overall class rank.

Professional Activities

Referee
Baltic Journal of Economics

Seminars

Scheduled (*)

European Central Bank (DG Monetary Policy)* 2020

Training

M.Sc. in Statistics, *Uppsala University*:

Financial Econometrics. Instructors: Yukai Yang, Patrik Andersson. Fall semester 2018
Topics covered: Campbell, J., Lo, A.W., and MacKinlay, A. C. (1997). The Econometrics of Financial Markets. *Princeton University Press*, Ch. 2, 5-7, 10-12.

Time Series Econometrics. Instructor: Yukai Yang. Fall semester 2018
Topics covered: Hamilton, J. D. (1994). Time Series Analysis. *Princeton University Press*, Ch. 1-4, 5, 7, 8, 10-13, 15-20.

Internal courses for researchers, *Bank of Lithuania*:

Introduction to DSGE Modeling (9 hours). Instructor: Patrick Grüning. Oct. 2018
Selected topics covered: Utility functions; models with endogenous labour supply; capital adjustment costs; (exogenous) growth; heterogeneous technology; asset prices; perturbation methods.

Learning and Expectations Formation in Macroeconomics and Finance (12 hours). Instructor: Klaus Adam Nov. 2019
Selected topics covered: Expectations equilibria under learning; stochastic recursive algorithms; stability theorems; subjective beliefs in business cycle models and asset pricing models.

Internal courses for researchers, *European Central Bank*:

Big Data in Macroeconomics (12 hours). Instructors: Domenico Giannone and Giorgio Primiceri. Sep. 2019
Selected topics covered: Frequentist regularization methods (Ridge, Lasso, Best Subset Selection); Bayesian shrinkage methods; hyperparameters; Conditional and unconditional forecasting with BVARs; State-space models: filtering and smoothing techniques.

Skills

Programming
Advanced user: R, MATLAB, Python, Stata, LaTeX
Intermediate user: Julia, Mata, VBA

Language
Native language: Italian
Proficient user: English, IELTS Overall Band: 8.5/9.0 (L: 9.0; R: 9.0; W: 8.0; S: 8.0), July 2018
Upper intermediate user: French, German
Basic user: Spanish

Last updated: **September 1, 2020**